

# INTEGRABLE LATTICE MAPS: $Q_5$ , A RATIONAL VERSION OF $Q_4$

Claude M. Viallet<sup>1</sup>

*LPTHE, Centre National de la Recherche Scientifique, UPMC Univ. Paris 06  
Boîte 126 / 4 Place Jussieu, F-75252 PARIS CEDEX 05*

## 1 Contents

We give a rational form of a generic two-dimensional “quad” map, containing the so-called  $Q_4$  case [1, 2, 3, 4, 5, 6], but whose coefficients are free. Its integrability is proved using the calculation of algebraic entropy.

We first explain the setting, i.e. what are two dimensional lattice maps on a square lattice (quad maps), and describe two characteristics of integrability of such systems, respectively *Lax pair and consistency* [2, 7], with the important (generic) example  $Q_4$ , and *vanishing of algebraic entropy* [8, 9, 10, 11], which, as we will show, provides a natural generalisation of  $Q_4$ , baptised  $Q_5$ . We explain the factorization process of the iterates at the origin of the vanishing of the entropy, and present some directions for further investigations.

## 2 The setting

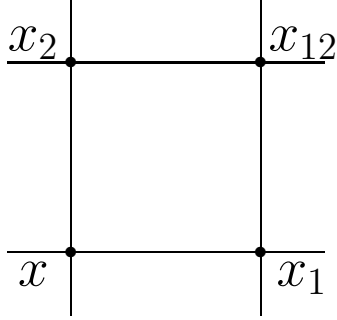
Consider a field  $x$  defined on a two-dimensional square lattice: at each vertex of the lattice, the value of  $x$  is related to the value at neighbouring vertices. The simplest possible relation links the values of  $x$  at the four corners of each elementary square plaquette by a multilinear relation

$$\begin{aligned} Q = & p_1 \cdot x \, x_1 \, x_2 \, x_{12} + p_2 \cdot x \, x_1 \, x_2 + p_3 \cdot x \, x_1 x_{12} + p_4 \cdot x_1 \, x_2 \, x_{12} + p_5 \cdot x \, x_2 \, x_{12} \\ & + p_6 \cdot x \, x_2 + p_7 \cdot x_1 \, x_2 + p_8 \cdot x_2 \, x_{12} + p_9 \cdot x \, x_1 + p_{10} \cdot x \, x_{12} + p_{11} \cdot x_1 \, x_{12} \\ & + p_{12} \cdot x_2 + p_{13} \cdot x + p_{14} \cdot x_1 + p_{15} \cdot x_{12} + p_{16} = 0 \end{aligned} \quad (1)$$

so that any of the four corner values can be rationally expressed in terms of the three others.

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<sup>1</sup>viallet@lpthe.jussieu.fr



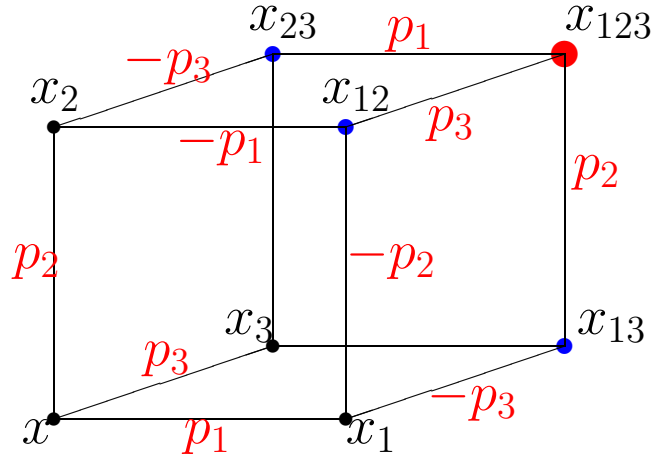
We will be interested in *global* properties of the evolutions defined by this *infinitesimal* relation, as well as *local* constraints (like consistency around the cube or factorization properties).

### 3 Integrability: Lax pair and consistency around the cube (CAC)

Consider the archetypal case of discrete mKdV:

$$p_1 (x x_1 - x_2 x_{12}) + p_2 (x x_2 - x_1 x_{12}) = 0$$

It is possible to embed the two-dimensional cell into a three-dimensional one:



where one imposes a similar relation to all faces (the same for opposite faces).

$$p_i (x x_i - x_j x_{ij}) + p_j (x x_j - x_i x_{ij}) = 0, \quad i, j = 1, 2, 3$$

The higher dimensional system is compatible, i.e. *the value of  $x_{123}$  is independent of the way it is calculated*. This is called consistency around the cube (CAC).

The major output of CAC is that it ensures the existence of a Lax pair, which is accepted as a proof of integrability [2, 7].

## 4 Consistency around the cube: $Q_4$

While the defining plaquette relation is written on one cell, and is thus *infinitesimal*, the CAC relation is written on a loop of cells, and is a *local* relation.

It is a very constraining equation, and is not easy to manipulate: if one takes the most general form of the defining relation  $Q$ , the expressions of  $x_{123}$  get quite difficult to handle, they are big.

We will be interested in the generic solution of CAC, i.e. the Adler solution [1]. Its form has been improved by Nijhoff[2], and by Hietarinta [5]. It was shown to be the generic solution of CAC by Adler-Bobenko-Suris [3, 4, 6]. The solution was called  $Q_4$ . Its different avatars are respectively:

Adler's form:

$$k_0 x x_1 x_2 x_{12} - k_1(x x_1 x_2 + x_1 x_2 x_{12} + x x_2 x_{12} + x x_1 x_{12}) + k_2(x x_{12} + x_1 x_2) \\ - k_3(x x_1 + x_2 x_{12}) - k_4(x x_2 + x_1 x_{12}) + k_5(x + x_1 + x_2 + x_{12}) + k_6 = 0$$

with  $k_0 = \alpha + \beta$ ,  $k_1 = \alpha\nu + \beta\mu$ ,  $k_2 = \alpha\nu^2 + \beta\mu^2$ ,  $k_5 = \frac{g_3}{2}k_0 + \frac{g_2}{4}k_1$ ,  $k_6 = \frac{g_2^2}{16}k_0 + g_3k_1$ ,

$$k_3 = \frac{\alpha\beta(\alpha+\beta)}{2(\nu-\mu)} - \alpha\nu^2 + \beta(2\mu^2 - \frac{g_2}{4}), \quad k_4 = \frac{\alpha\beta(\alpha+\beta)}{2(\mu-\nu)} - \beta\mu^2 + \alpha(2\nu^2 - \frac{g_2}{4}).$$

$$\text{and } \alpha^2 = r(\mu), \quad \beta^2 = r(\nu), \quad r(z) = 4z^3 - g_2z - g_3$$

Nijhoff's form:

$$A((x-b)(x_2-b)-d)((x_1-b)(x_{12}-b)-d) \\ + B((x-a)(x_1-a)-e)((x_2-a)(x_{12}-a)-e) = f$$

where  $(a, A), (b, B), (c, C) = (b, B) - (a, A)$  on the curve  $Z^2 = r(z)$ ,

$$\text{and } d = (a-b)(c-b) \quad e = (b-a)(c-a), \quad f = A B C (a-b)$$

Hietarinta's form:

$$sn(\alpha) sn(\beta) sn(\alpha + \beta)(k^2 x x_1 x_2 x_{12} + 1) + sn(\alpha + \beta)(x x_{12} + x_1 x_2) \\ - sn(\alpha)(x x_1 + x_2 x_{12}) - sn(\beta)(x x_2 + x_1 x_{12}) = 0$$

All three forms are parametrized through elliptic functions. What we will see is that there is another form, where the parameters are free of any constraint. To see that, we will use the notion of algebraic entropy.

## 5 Algebraic entropy

The space of initial data of the evolutions defined by relation (1) is infinite dimensional: indeed initial data ought to be given on a line which allows the calculation of the values at all points of the lattice. The simplest possible choice is to take a regular diagonal staircase going diagonally (for more details see [11]). We then have a notion of iteration of the evolution map, by calculating the values on diagonals moving away from the initial staircase. This defines a sequence of degrees  $d_n$  in terms of the initial data, and leads to the entropy

$$\epsilon = \lim_{n \rightarrow \infty} \frac{1}{n} \log(d_n).$$

The outcome of our numerous experiments, as well as what we know for maps [12, 9] leads to the claim that *integrability of the lattice map is equivalent to the vanishing of its entropy*.

## 6 $Q_5$

Apply this calculation to  $Q_4$ . The most general form of (1) having the same symmetries as  $Q_4$  is:

$$\begin{aligned} & a_1 \, x x_1 x_2 x_{12} + a_2 \, (x x_2 x_{12} + x_1 x_2 x_{12} + x x_1 x_{12} + x x_1 x_2) + a_3 \, (x x_1 + x_2 x_{12}) \\ & + a_4 \, (x x_{12} + x_1 x_2) + a_5 \, (x_1 x_{12} + x x_2) + a_6 \, (x + x_1 + x_2 + x_{12}) + a_7 = 0 \end{aligned} \quad (2)$$

Since we use computer algebra to evaluate the sequence of degrees, it is much more efficient to work with integer coefficients. It is easy to find integer coefficients verifying the conditions fulfilled by  $\{a_1, \dots, a_7\}$ . For example, choosing  $r(z) = 4z^3 - 32z + 4$  and the points  $(a, A) = (0, 2)$ ,  $(c, C) = (3, 4)$ ,  $(b, B) = (a, A) \oplus (c, C) = (-26/9, -2/27)$ , we get the sequence  $\{d_n\} = \{1, 3, 7, 13, 21, 31, 43, 57, 73, 91, 111, \dots\}$ , that is to say the *quadratic growth*

$$d_n = 1 + n(n-1)$$

But we may also take the above form *without any constraint on the coefficients*  $\{a_1, \dots, a_7\}$ . *With arbitrary values of the parameters, we get the same quadratic growth as with constrained values:*

$$\{d_n\} = \{1, 3, 7, 13, 21, 31, 43, 57, 73, 91, 111, \dots\}$$

fitted with the generating function

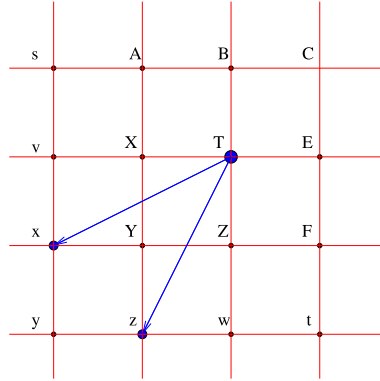
$$g(s) = \sum_{n=0}^{\infty} d_n s^n = \frac{1 + s^2}{(1 - s)^3}, \quad \text{and} \quad d_n = 1 + n(n - 1)$$

as we have checked with a number of randomly chosen parameters. This indicates *integrability of the unconstrained form*, with 7 free homogeneous parameters (intersection of hyperplanes in the space of multilinear relations). This is what we call  $Q_5$ .

Remark: the sequence of degrees verifies a finite recursion relation  $d_n = 3 d_{n-1} - 3 d_{n-2} + d_{n-3}$ . This means that the global behaviour of the sequence degrees is dictated by a local condition.

## 7 Factorization

To analyse the origin of the entropy vanishing, one has to examine the factorization process, which explains the degree drop. Consider the corner



Suppose initial data(  $s, v, x, y, z, w, t, \dots$ ) are given on the two axes. One can calculate the degree  $d_{ij}$  at site  $ij$  and get, for  $Q_5$

$$d_{ij} = 1 + 2 i j$$

The diagonal degree growth is quadratic (  $d_n = 1 + 2 n^2$ ) = integrability

If we now evaluate  $X, Y, Z, T$  for generic  $Q$ , with 16 independent coefficients, as in (1), we find:

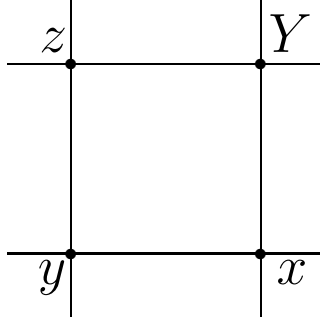
$$\begin{aligned} \deg(Y) &= 1 + 1 + 1 = 3, & \deg(X) &= \deg(Z) = \deg(Y) + 1 + 1 = 5 \\ \deg(T) &= \deg(X) + \deg(Y) + \deg(Z) = 13 \end{aligned}$$

What happens with  $Q_5$  is that there is a factorization

$$T = \frac{H(x, z) \cdot P(x, y, z, u, v)}{H(x, z) \cdot Q(x, y, z, u, v)} \simeq \frac{P}{Q}$$

$$\deg(T) = \deg(X) + \deg(Y) + \deg(Z) - \deg(H) = 13 - 4 = 9$$

The factor  $H(x, z)$  is a bi-quadratic (elliptic) curve. It appears naturally in the singularity analysis: suppose we look at the elementary plaquette



The relation  $Q$  give a projective linear map  $\varphi_{xz} : y \longrightarrow Y$ , whose inverse  $\varphi^{-1}$  is projective linear. The composed map  $\varphi \cdot \varphi^{-1}$  is proportional to the biquadratic  $H(x, z)$ , found in [6].

$$\begin{aligned} H(x, z) = & (p_{16}p_{10} - p_{15}p_{13}) + (-p_8p_6 + p_{12}p_5)x^2 + (p_7p_3 - p_2p_{11} - p_9p_4 + p_{14}p_1)z^2x \\ & + (-p_6p_4 - p_2p_8 + p_7p_5 + p_{12}p_1)x^2z + (-p_4p_2 + p_7p_1)x^2z^2 + (-p_{11}p_9 + p_{14}p_3)z^2 \\ & + (-p_2p_{15} - p_6p_{11} + p_7p_{10} - p_9p_8 + p_{12}p_3 + p_{16}p_1 - p_{13}p_4 + p_{14}p_5)xz \\ & + (p_{16}p_3 - p_{13}p_{11} + p_{14}p_{10} - p_9p_{15})z + (p_{16}p_5 + p_{12}p_{10} - p_{13}p_8 - p_6p_{15})x \end{aligned}$$

In the case of  $Q_5$  the drop at  $d_{22}$  is  $13 - 9 = 4$ . What factorizes from the iterate is precisely equation of the bi-quadratic  $H(x, z)$ . The elliptic curve of the known forms of  $Q_4$  is lurking there.

Remark: This does not account for the whole process, and higher degree curves appear at later steps (total degree 16, degree 4 in  $x, y, z$ , and bi-quadratic in  $v, w$ ). What may however happen is that, due to the specific form of the relation  $Q$ , it sufficient to ensure that the first factorization happens to have them all.

This is spirit of a systematic analysis we have performed, for quadratic relations, and with the additional hypothesis that factors are made out of linear pieces (we know we will not find  $Q_4$  this way). This produced 80 a priori different models. We have run an

algebraic entropy test over those, and finally came out with a short list of integrable cases, and a list of models with non-vanishing entropy [13].

Again some local structure, extending over a finite range of elementary cells, ensures a global property (integrability), as may be seen from the existence of a finite recurrence relation on the degrees.

## 8 Conclusion and perspectives

- The three levels infinitesimal/local/global appear in the discrete world. In the setting we use, which is strongly constrained (multilinearity of the elementary relation, birationality of the evolution), a local property is good enough to ensure integrability.
- About the rationality vs elliptic nature of the parametrization, the phenomenon is apparently the same as the one we saw [14] for the celebrated Baxter’s solution of the Yang-Baxter equations. There exists a rational form of Baxter’s R-matrix. It is gauge equivalent to the usual elliptic form, which reappears when one request a symmetric form of the solution.
- This phenomenon invites us to examine again the “Yang-Baxter maps” constructed from lattice maps [15, 16, 17] .
- Finally  $Q_5$  will be useful if one wants to look at the possible “de-autonomisations” of  $Q_4$ .

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